

DERIVATIVES PRICELIST

EXPIRATIONS FROM JULY 13, 2022									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 13, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	64	3.211	3.212			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	155	3.253	3.254			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	246	3.300	3.300			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	337	3.351	3.351			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	64	3.211	3.212			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	155	3.253	3.254			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	246	3.300	3.300			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	337	3.351	3.351			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	64	29.97	28.65	5	149,880	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	155	27.54	30.60	4	110,160	6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	246	31.89	31.37			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	337	32.73	32.20			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	64	42.04	46.04	4	168,160	4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	155	46.46	47.14			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	246	47.63	48.33			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	337	48.88	49.61			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	64	41.42	41.10			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	155	41.41	42.46			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	246	42.46	43.53			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	337	43.58	44.68			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	64	141.50	141.80			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	155	144.90	145.20			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	246	148.55	148.85			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	337	152.45	152.80			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	64	426.05	425.40			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	155	436.30	435.65			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	246	447.30	446.60			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	337	459.05	458.40			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	64	11.50	11.70	2	23,000	47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	155	11.87	11.88			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	246	12.17	12.18			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	337	12.49	12.50			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	64	24.30	24.31			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	155	24.89	24.89			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	246	25.52	25.52			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	337	26.19	26.19			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	64	11.55	11.67	1	11,550	3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	155	11.51	11.57			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	246	11.80	11.86			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	337	12.11	12.17			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	64	133.65	134.70			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	155	136.85	137.95			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	246	140.30	141.40			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	337	144.00	145.15			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	64	17.22	17.22			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	155	17.63	17.63			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	246	18.07	18.08			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	337	18.55	18.55			-

Total Volumes	
Today	Previous
16	9

Total Value	
Today	Previous
462.750	271.160

Total Open Interest	
Today	Previous
215	220

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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